

THE PROBABILITY MEASURE CORRESPONDING TO 2-PLANE TREES

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ABSTRACT. We study the probability measure μ_0 for which the moment sequence is $\binom{3n}{n} \frac{1}{n+1}$. We prove that μ_0 is absolutely continuous, find the density function and prove that μ_0 is infinitely divisible with respect to the additive free convolution.

1. INTRODUCTION

A *2-plane tree* is a planted plane tree such that each vertex is colored black or white and for each edge at least one of its ends is white. Gu and Prodinger [3] proved, that the number of 2-plane trees on $n + 1$ vertices with black (white) root is $\binom{3n+1}{n} \frac{1}{3n+1}$ (Fuss-Catalan number of order 3, sequence A001764 in OEIS [10]) and $\binom{3n+2}{n} \frac{2}{3n+2}$ (sequence A006013 in OEIS) respectively (see also [4]). We are going to study the sequence

$$(1) \quad \binom{3n}{n} \frac{2}{n+1} = \binom{3n+1}{n} \frac{1}{3n+1} + \binom{3n+2}{n} \frac{2}{3n+2},$$

which begins with

$$2, 3, 10, 42, 198, 1001, 5304, 29070, 163438, \dots,$$

of total numbers of such trees (A007226 in OEIS).

Both the sequences on the right hand side of (1) are positive definite (see [5, 6]), therefore so is the sequence $\binom{3n}{n} \frac{2}{n+1}$ itself. In this paper we are going to study the corresponding probability measure μ_0 , i.e. such that the numbers $\binom{3n}{n} \frac{1}{n+1}$ are moments of μ_0 . First we prove that μ_0 is Mellin convolution of two beta distributions, in particular μ_0 is absolutely continuous. Then we find the density function of μ_0 . In the last section we prove, that μ_0 can be decomposed as additive free convolution $\mu_1 \boxplus \mu_2$ of two measures, which are both infinitely divisible with respect to \boxplus and are related to the Marchenko-Pastur distribution. In particular, the measure μ_0 itself is \boxplus -infinitely divisible.

2. THE GENERATING FUNCTION

Let us consider the generating function

$$G(z) = \sum_{n=0}^{\infty} \binom{3n}{n} \frac{2z^n}{n+1}.$$

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According to (1), G is a sum of two generating functions. The former is usually denoted by \mathcal{B}_3 :

$$\mathcal{B}_3(z) = \sum_{n=0}^{\infty} \binom{3n+1}{n} \frac{z^n}{3n+1}$$

and satisfies equation

$$(2) \quad \mathcal{B}_3(z) = 1 + z \cdot \mathcal{B}_3(z)^3.$$

Lambert's formula (see (5.60) in [2]) implies, that the latter is just square of \mathcal{B}_3 :

$$\mathcal{B}_3(z)^2 = \sum_{n=0}^{\infty} \binom{3n+2}{n} \frac{2z^n}{3n+2},$$

so we have

$$(3) \quad G(z) = \mathcal{B}_3(z) + \mathcal{B}_3(z)^2.$$

Combining (2) and (3), we obtain the following equation for G :

$$(4) \quad 2 - z - (1 + 2z)G(z) + 2zG(z)^2 - z^2G(z)^3 = 0,$$

which will be applied later on.

Now we will give formula for $G(z)$.

Proposition 2.1. *For the generating function of the sequence (1) we have*

$$(5) \quad G(z) = \frac{12 \cos^2 \alpha + 6}{(4 \cos^2 \alpha - 1)^2},$$

where $\alpha = \frac{1}{3} \arcsin \left(\sqrt{27z/4} \right)$.

Proof. Denoting $(a)_n := a(a+1) \dots (a+n-1)$ we have

$$\frac{2(3n)!}{(n+1)!(2n)!} = \frac{-2 \left(\frac{-2}{3} \right)_{n+1} \left(\frac{-1}{3} \right)_{n+1} 27^{n+1}}{3(n+1)! \left(\frac{-1}{2} \right)_{n+1} 4^{n+1}}.$$

Therefore

$$G(z) = \frac{2 - 2 \cdot {}_2F_1 \left(\frac{-2}{3}, \frac{-1}{3}; \frac{1}{2} \middle| \frac{27z}{4} \right)}{3z}.$$

Now we apply formula

$${}_2F_1 \left(\frac{-2}{3}, \frac{-1}{3}; \frac{1}{2} \middle| u \right) = \frac{1}{3} \sqrt{u} \sin \left(\frac{1}{3} \arcsin(\sqrt{u}) \right) + \sqrt{1-u} \cos \left(\frac{1}{3} \arcsin(\sqrt{u}) \right),$$

which can be proved by hypergeometric equation (note that both the functions $w \mapsto w \sin \left(\frac{1}{3} \arcsin(w) \right)$, $w \mapsto \cos \left(\frac{1}{3} \arcsin(w) \right)$ are even, so the right hand side is well defined for $|u| < 1$). Putting $\alpha = \frac{1}{3} \arcsin(\sqrt{u})$, $u = 27z/4$, we have $\sqrt{u} = \sin 3\alpha$, $\sqrt{1-u} = \cos 3\alpha$, which after elementary calculations gives (5). \square

3. THE MEASURE

In this part we are going to study the (unique) measure μ_0 for which $\left\{\binom{3n}{n} \frac{1}{n+1}\right\}_{n=0}^{\infty}$ is the moment sequence. We will show that μ_0 can be expressed as the Mellin convolution of two beta distributions. Then we will provide explicit formula for the density function $V(x)$ of μ_0 .

Recall (see [1]), that for $\alpha, \beta > 0$, the *beta distribution* $\text{Beta}(\alpha, \beta)$ is the absolutely continuous probability measure defined by the density function

$$f_{\alpha, \beta}(x) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} \cdot x^{\alpha-1}(1-x)^{\beta-1},$$

for $x \in (0, 1)$. The moments of $\text{Beta}(\alpha, \beta)$ are

$$\int_0^1 x^n f_{\alpha, \beta}(x) dx = \frac{\Gamma(\alpha + \beta)\Gamma(\alpha + n)}{\Gamma(\alpha)\Gamma(\alpha + \beta + n)} = \prod_{i=0}^{n-1} \frac{\alpha + i}{\alpha + \beta + i}.$$

For probability measures ν_1, ν_2 on the positive half-line $[0, \infty)$ the *Mellin convolution* is defined by

$$(6) \quad (\nu_1 \circ \nu_2)(A) := \int_0^\infty \int_0^\infty \chi_A(xy) d\nu_1(x) d\nu_2(y)$$

for every Borel set $A \subseteq [0, \infty)$ (χ_A denotes the indicator function of the set A). This is the distribution of the product $X_1 \cdot X_2$ of two independent nonnegative random variables with $X_i \sim \nu_i$. In particular, if $c > 0$ then $\nu \circ \delta_c$ is the *dilation* of ν :

$$(\nu \circ \delta_c)(A) = \mathbf{D}_c \nu(A) := \nu\left(\frac{1}{c}A\right),$$

where δ_c denotes the Dirac delta measure at c .

If both the measures ν_1, ν_2 have all *moments*

$$s_n(\nu_i) := \int_0^\infty x^n d\nu_i(x)$$

finite then so has $\nu_1 \circ \nu_2$ and

$$s_n(\nu_1 \circ \nu_2) = s_n(\nu_1) \cdot s_n(\nu_2)$$

for all n . The method of Mellin convolution has been recently applied to a number of related problems, see for example [6, 8].

Now we can describe the probability measure corresponding to the sequence $\left(\binom{3n}{n} \frac{1}{n+1}\right)$.

Proposition 3.1. *Define μ_0 as the Mellin convolution*

$$(7) \quad \mu_0 = \text{Beta}(1/3, 1/6) \circ \text{Beta}(2/3, 4/3) \circ \delta_{27/4}.$$

Then the numbers $\left(\binom{3n}{n} \frac{1}{n+1}\right)$ are moments of μ_0 :

$$\int_0^{27/4} x^n d\mu_0(x) = \binom{3n}{n} \frac{1}{n+1}.$$

Proof. It is sufficient to check that

$$\frac{(3n)!}{(n+1)!(2n)!} = \prod_{i=0}^{n-1} \frac{1/3 + i}{1/2 + i} \cdot \prod_{i=0}^{n-1} \frac{2/3 + i}{2 + i} \cdot \left(\frac{27}{4}\right)^n.$$

□

In view of formula (7), the measure μ_0 is absolutely continuous and its support is the interval $[0, 27/4]$. Now we are going to find the density function $V(x)$ of μ_0 .

Theorem 3.2. *Let*

$$V(x) = \frac{\sqrt{3}}{2^{10/3}\pi x^{2/3}} \left(3\sqrt{1-4x/27} - 1\right) \left(1 + \sqrt{1-4x/27}\right)^{1/3} \\ + \frac{1}{2^{8/3}\pi x^{1/3}\sqrt{3}} \left(3\sqrt{1-4x/27} + 1\right) \left(1 + \sqrt{1-4x/27}\right)^{-1/3},$$

$x \in (0, 27/4)$. Then V is the density function of μ_0 , i.e.

$$\int_0^{27/4} x^n V(x) dx = \binom{3n}{n} \frac{1}{n+1}$$

for $n = 0, 1, 2, \dots$.

The density $V(x)$ of μ_0 is represented in Fig. 1.B.

Proof. Putting $n = s - 1$ and applying the Gauss-Legendre multiplication formula

$$\Gamma(mz) = (2\pi)^{(1-m)/2} m^{mz-1/2} \Gamma(z) \Gamma\left(z + \frac{1}{m}\right) \Gamma\left(z + \frac{2}{m}\right) \dots \Gamma\left(z + \frac{m-1}{m}\right)$$

we obtain

$$\binom{3n}{n} \frac{1}{n+1} = \frac{\Gamma(3n+1)}{\Gamma(n+2)\Gamma(2n+1)} = \frac{\Gamma(3s-2)}{\Gamma(s+1)\Gamma(2s-1)} \\ = \frac{2}{27} \sqrt{\frac{3}{\pi}} \left(\frac{27}{4}\right)^s \frac{\Gamma(s-2/3)\Gamma(s-1/3)}{\Gamma(s-1/2)\Gamma(s+1)} := \psi(s).$$

Then ψ can be extended to an analytic function on the complex plane, except the points $1/3 - n, 2/3 - n, n = 0, 1, 2, \dots$

Now we are going to apply a particular type of the Meijer G -function, see [9] for details. Let \tilde{V} denote the inverse Mellin transform of ψ . Then we have

$$\tilde{V}(x) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} x^{-s} \psi(s) ds \\ = \frac{2}{27} \sqrt{\frac{3}{\pi}} \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{\Gamma(s-2/3)\Gamma(s-1/3)}{\Gamma(s-1/2)\Gamma(s+1)} \left(\frac{4x}{27}\right)^{-s} ds \\ = \frac{2}{27} \sqrt{\frac{3}{\pi}} G_{2,2}^{2,0} \left(\frac{4x}{27} \middle| \begin{matrix} -1/2, & 1 \\ -2/3, & -1/3 \end{matrix} \right),$$

where $x \in (0, 27/4)$ (consult [11] for the role of c in the integrals). On the other hand, for the parameters of the G -function we have

$$(-2/3 - 1/3) - (-1/2 + 1) = -3/2 < 0$$

and hence the assumptions of formula 2.24.2.1 in [9] are satisfied. Therefore we can apply the Mellin transform on $\tilde{V}(x)$:

$$\int_0^{27/4} x^{s-1} \tilde{V}(x) dx = \frac{2}{27} \sqrt{\frac{3}{\pi}} \int_0^{27/4} x^{s-1} G_{2,2}^{2,0} \left(\frac{4x}{27} \middle| \begin{matrix} -1/2, & 1 \\ -2/3, & -1/3 \end{matrix} \right) dx \\ = \frac{2}{27} \sqrt{\frac{3}{\pi}} \left(\frac{27}{4}\right)^s \int_0^1 u^{s-1} G_{2,2}^{2,0} \left(u \middle| \begin{matrix} -1/2, & 1 \\ -2/3, & -1/3 \end{matrix} \right) du = \psi(s)$$

whenever $\Re s > 2/3$. Consequently, $\tilde{V} = V$.

Now we use Slater's formula (see [9], formula 8.2.2.3) and express V in terms of the hypergeometric functions:

$$\begin{aligned} V(x) &= \frac{2}{27} \sqrt{\frac{3}{\pi}} \frac{\Gamma(1/3)}{\Gamma(1/6)\Gamma(5/6)} \left(\frac{4x}{27}\right)^{-2/3} {}_2F_1\left(\frac{-2}{3}, \frac{5}{6}; \frac{2}{3} \middle| \frac{4x}{27}\right) \\ &\quad + \frac{2}{27} \sqrt{\frac{3}{\pi}} \frac{\Gamma(-1/3)}{\Gamma(-1/6)\Gamma(4/3)} \left(\frac{4x}{27}\right)^{-1/3} {}_2F_1\left(\frac{-1}{3}, \frac{7}{6}; \frac{4}{3} \middle| \frac{4x}{27}\right) \\ &= \frac{\sqrt{3}}{4\pi x^{2/3}} {}_2F_1\left(\frac{-2}{3}, \frac{5}{6}; \frac{2}{3} \middle| \frac{4x}{27}\right) + \frac{1}{2\pi\sqrt{3}x^{1/3}} {}_2F_1\left(\frac{-1}{3}, \frac{7}{6}; \frac{4}{3} \middle| \frac{4x}{27}\right). \end{aligned}$$

Applying the formula

$${}_2F_1\left(\frac{t-2}{2}, \frac{t+1}{2}; t \middle| z\right) = \frac{2^t}{2t} (t-1+\sqrt{1-z}) (1+\sqrt{1-z})^{1-t}$$

(see [6]) for $t = 2/3$ and $t = 4/3$ we conclude the proof. \square

4. RELATIONS WITH FREE PROBABILITY

In this part we are going to describe relations of μ_0 with free probability. In particular we will show that μ_0 is infinitely divisible with respect to the additive free convolution.

Let us briefly describe the additive and multiplicative free convolutions. For details we refer to [12, 7].

Denote by \mathcal{M}^c the class of probability measures on \mathbb{R} with compact support. For $\mu \in \mathcal{M}^c$, with moments

$$s_m(\mu) := \int_{\mathbb{R}} t^m d\mu(t),$$

and with the *moment generating function*:

$$M_\mu(z) := \sum_{m=0}^{\infty} s_m(\mu) z^m = \int_{\mathbb{R}} \frac{d\mu(t)}{1-tz},$$

we define its *R-transform* $R_\mu(z)$ by the equation

$$(8) \quad R_\mu(zM_\mu(z)) + 1 = M_\mu(z).$$

Then the *additive free convolution* of $\mu', \mu'' \in \mathcal{M}^c$ is defined as the unique $\mu' \boxplus \mu'' \in \mathcal{M}^c$ which satisfies

$$R_{\mu' \boxplus \mu''}(z) = R_{\mu'}(z) + R_{\mu''}(z).$$

If the support of $\mu \in \mathcal{M}^c$ is contained in the positive halfline $[0, +\infty)$ then we define its *S-transform* $S_\mu(z)$ by

$$(9) \quad M_\mu\left(\frac{z}{1+z} S_\mu(z)\right) = 1+z \quad \text{or} \quad R_\mu(zS_\mu(z)) = z.$$

on a neighborhood of 0. If μ', μ'' are such measures then their *multiplicative free convolution* $\mu' \boxtimes \mu''$ is defined by

$$S_{\mu' \boxtimes \mu''}(z) = S_{\mu'}(z) \cdot S_{\mu''}(z).$$

Recall, that for dilated measure we have: $M_{\mathbf{D}_c\mu}(z) = M_\mu(cz)$, $R_{\mathbf{D}_c\mu}(z) = R_\mu(cz)$ and $S_{\mathbf{D}_c\mu}(z) = S_\mu(z)/c$. The operations \boxplus and \boxtimes can be regarded as free analogs of the classical and Mellin convolution.

For $t > 0$ let ϖ_t denote the *Marchenko-Pastur distribution* with parameter t :

$$(10) \quad \varpi_t = \max\{1-t, 0\}\delta_0 + \frac{\sqrt{4t - (x-1-t)^2}}{2\pi x} dx,$$

with the absolutely continuous part supported on $[(1-\sqrt{t})^2, (1+\sqrt{t})^2]$. Then

$$(11) \quad M_{\varpi_t}(z) = \frac{2}{1+z-tz + \sqrt{(1-z-tz)^2 - 4tz^2}}$$

$$(12) \quad = 1 + \sum_{n=1}^{\infty} z^n \sum_{k=1}^n \binom{n}{k} \binom{n}{k-1} \frac{t^k}{n},$$

$$(13) \quad R_{\varpi_t}(z) = \frac{tz}{1-z}, \quad S_{\varpi_t}(z) = \frac{1}{t+z}.$$

In free probability the measures ϖ_t play the role of the Poisson distributions. Note that from (13) the family $\{\varpi_t\}_{t>0}$ constitutes a semigroup with respect to \boxplus , i.e. we have $\varpi_s \boxplus \varpi_t = \varpi_{s+t}$ for $s, t > 0$.

Theorem 4.1. *The measure μ_0 is equal to the additive free convolution $\mu_0 = \mu_1 \boxplus \mu_2$, where $\mu_1 = \mathbf{D}_2\varpi_{1/2}$, so that*

$$(14) \quad \mu_1 = \frac{1}{2}\delta_0 + \frac{\sqrt{8 - (x-3)^2}}{4\pi x} \chi_{(3-\sqrt{8}, 3+\sqrt{8})}(x) dx,$$

and $\mu_2 = \frac{1}{2}\delta_0 + \frac{1}{2}\varpi_1$, i.e.

$$(15) \quad \mu_2 = \frac{1}{2}\delta_0 + \frac{\sqrt{4x - x^2}}{4\pi x} \chi_{(0,4)}(x) dx.$$

The measures μ_1, μ_2 are infinitely divisible with respect to the additive free convolution \boxplus , and consequently, so is μ_0 .

The absolutely continuous parts of the measures μ_1, μ_2 are represented in Fig. 1.A.

Proof. The moment generating function of μ_0 is $M_{\mu_0}(z) = G(z)/2$. Then we have $M_{\mu_0}(0) = 1$ and by (4)

$$2 - z - 2(1+2z)M_{\mu_0}(z) + 8zM_{\mu_0}(z)^2 - 8z^2M_{\mu_0}(z)^3 = 0.$$

Let $T(z)$ be the inverse function for $M_{\mu_0}(z) - 1$, so that $T(0) = 0$ and $M_{\mu_0}(T(z)) = 1 + z$. Then

$$2 - T(z) + (-1 - 2T(z))2(1+z) + 8T(z)(1+z)^2 - 8T(z)^2(1+z)^3 = 0,$$

which gives

$$8(1+z)^3T(z)^2 - (8z^2 + 12z + 3)T(z) + 2z = 0$$

and finally

$$T(z) = \frac{8z^2 + 12z + 3 - \sqrt{9 + 8z}}{16(1+z)^3} = \frac{4z}{8z^2 + 12z + 3 + \sqrt{9 + 8z}}.$$

Therefore we can find the S -transform of μ_0 :

$$S_{\mu_0}(z) = \frac{1+z}{z}T(z) = \frac{8z^2 + 12z + 3 - \sqrt{9 + 8z}}{16z(1+z)^2} = \frac{4(1+z)}{8z^2 + 12z + 3 + \sqrt{9 + 8z}}$$

and from (9) we get the R -transform:

$$R_{\mu_0}(z) = \frac{4z - 1 + \sqrt{1 - 2z}}{2(1 - 2z)}.$$

Now we observe that $R_{\mu_0}(z)$ can be decomposed as follows:

$$R_{\mu_0}(z) = \frac{z}{1 - 2z} + \frac{1 - \sqrt{1 - 2z}}{2\sqrt{1 - 2z}} = R_1(z) + R_2(z).$$

Comparing with (13) we observe that $R_1(z)$ is the R -transform of $\mu_1 = \mathbf{D}_2\varpi_{1/2}$, which implies that μ_1 is \boxplus -infinitely divisible.

Consider the Taylor expansion of $R_2(z)$:

$$R_2(z) = \sum_{n=1}^{\infty} \binom{2n}{n} 2^{-n-1} z^n = \frac{z}{2} + z^2 \sum_{n=0}^{\infty} \binom{2(n+2)}{n+2} 2^{-n-3} z^n.$$

Since the numbers $\binom{2n}{n}$ are moments of the *arcsine distribution*

$$\frac{1}{\pi\sqrt{x(4-x)}} \chi_{(0,4)}(x) dx,$$

the coefficients at the last sum constitute a positive definite sequence. So $R_2(z)$ is R -transform of a probability measure μ_2 , which is \boxplus -infinitely divisible (see Theorem 13.16 in [7]). Now using (8) we obtain

$$M_{\mu_2}(z) = \frac{1 + 2z - \sqrt{1 - 4z}}{4z} = \frac{1}{2} + \frac{1 - \sqrt{1 - 4z}}{4z} = \frac{1}{2} + \frac{1}{1 + \sqrt{1 - 4z}}.$$

Comparing with (11) for $t = 1$ we see that $\mu_2 = \frac{1}{2}\delta_0 + \frac{1}{2}\varpi_1$. \square

Let us now consider the measures μ_1, μ_2 separately. For $\mu_1 = \mathbf{D}_2\varpi_{1/2}$ the moment generating function is

$$M_{\mu_1}(z) = \frac{2}{1 + z + \sqrt{1 - 6z + z^2}} = 1 + \sum_{n=1}^{\infty} z^n \sum_{k=1}^n \binom{n}{k} \binom{n}{k-1} \frac{2^{n-k}}{n},$$

so the moments are

$$1, 1, 3, 11, 45, 197, 903, 4279, 20793, 103049, 518859, \dots$$

This is the A001003 sequence in OEIS (little Schroeder numbers), $s_n(\mu_1)$ is the number of ways to insert parentheses in product of $n + 1$ symbols. There is no restriction on the number of pairs of parentheses. The number of objects inside a pair of parentheses must be at least 2.

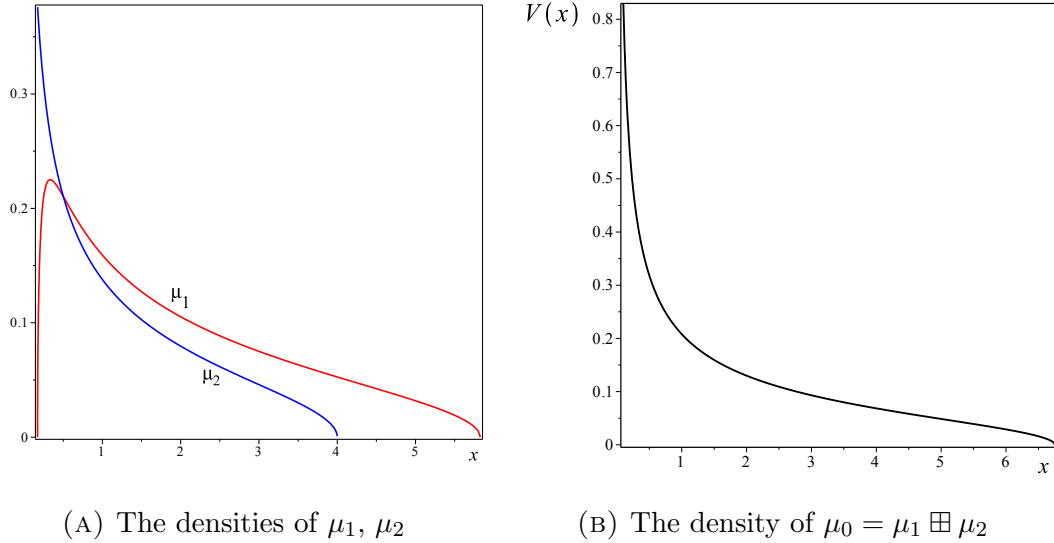
On the subject of μ_2 , applying (9) we can find the S -transform:

$$S_{\mu_2}(z) = \frac{2(1+z)}{(1+2z)^2} = \frac{1+z}{1/2+z} \cdot \frac{1}{1+2z}.$$

One can check, that $\frac{1+z}{1/2+z}$ is the S -transform of $\frac{1}{2}\delta_0 + \frac{1}{2}\delta_1$, which yields

$$(16) \quad \mu_2 = \left(\frac{1}{2}\delta_0 + \frac{1}{2}\delta_1 \right) \boxtimes \mu_1.$$

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FIGURE 1. The densities of μ_1, μ_2 and $\mu_0 = \mu_1 \boxplus \mu_2$

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